

**PCE Endowment Fund**  
**Net Asset Value**  
**As of the Month Ending**  
**September 30, 2015**

**Cash and Cash Equivalents**

Short-term Fixed Income Pool	\$ 5,224.63
ST Liquidity ( <i>Internally Managed</i> )	-
Total Cash and Cash Equivalents	<u>5,224.63</u>

**Fixed Income Securities**

Interim-term ( <i>Internally Managed</i> )	-
Broad-term ( <i>Internally Managed</i> )	263,484,534.39
Total fixed Income Securities	<u>263,484,534.39</u>

**Broad Domestic Equity**

SSgA Russell 3000	428,172,805.28
Total Broad Domestic Equity	<u>428,172,805.28</u>

**Global Equity Ex-U.S.**

SSgA MSCI EAFE Index Pool	138,836,642.02
Lazard International Equities	78,803,446.66
Total Global Equity Ex-U.S.	<u>217,640,088.68</u>

**Receivables and Payables**

Income Receivable	1.89
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**Total Assets**

\$ 909,302,654.87

**PCE Endowment Fund**  
**Schedule of Investment Income (Loss) and Changes in Invested Assets**  
**As of the Month Ending**  
**September 30, 2015**

	<u>1-Month</u>	<u>Fiscal YTD</u>
<b>Cash and Cash Equivalents</b>		
Short-term Fixed Income Pool	\$ 1.89	\$ (161.64)
ST Liquidity ( <i>Internally Managed</i> )	-	-
	<u>1.89</u>	<u>(161.64)</u>
<b>Fixed Income Securities</b>		
Interim-term ( <i>Internally Managed</i> )	-	-
Broad-term ( <i>Internally Managed</i> )	1,982,475.31	3,503,759.76
	<u>1,982,475.31</u>	<u>3,503,759.76</u>
<b>Broad Domestic Equity</b>		
SSgA Russell 3000	(12,572,821.84)	(32,333,073.59)
	<u>(12,572,821.84)</u>	<u>(32,333,073.59)</u>
<b>Global Equity Ex-U.S.</b>		
SSgA MSCI EAFE Index Pool	(6,823,914.75)	(13,516,925.43)
Lazard International Equities	(3,601,340.31)	(7,339,130.57)
	<u>(10,425,255.06)</u>	<u>(20,856,056.00)</u>
<b>Total Investment Income (Loss)</b>	<b>\$ (21,015,599.70)</b>	<b>\$ (49,685,531.47)</b>
<b>Total Invested Assets, Beginning of Period</b>	<b>930,314,303.03</b>	<b>969,389,430.66</b>
<b>Net Contribution (Withdrawal)</b>	<b>3,951.54</b>	<b>(10,401,244.32)</b>
<b>Total Assets</b>	<b><u>\$ 909,302,654.87</u></b>	<b><u>\$ 909,302,654.87</u></b>

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